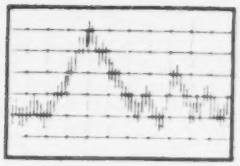

OPEN INTEREST REPORT

SEPTEMBER 1992

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OPEN INTEREST OF LAST TRADING DAY

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	SEPTEMBER 1991	SEPTEMBER 1992	PERCENT CHANGE
Wheat	57,068	52,894	–7.31%
Corn	225,779	221,276	–1.99%
Oats	10,724	9,391	–12.43%
Soybeans	111,508	113,810	2.06%
Soybean Oil	60,368	61,436	1.77%
Soybean Meal	69,247	76,154	9.97%
Diammonium Phosphate		1,374	
		635	
Silver (1,000 oz)	5,448	5,656	3.82%
Silver (5,000 oz)	71	80	12.68%
Gold (kilo)	370	278	–24.86%
Gold (100 oz)	3	1	–66.67%
T–Bonds	313,509	360,241	14.91%
T–Notes (10 year)	95,554	177,432	85.69%
T–Notes (5 Year)	84,307	123,267	46.21%
T–Notes (2 Year)	16,077	13,058	–18.78%
Municipal Bond	9,019	15,381	70.54%
30 Day Interest	6,323	14,679	132.15%
Mortgage Backed 9.0%	41		–100.00%
Mortgage Backed 8.5%	155		–100.00%
3 Year Swaps	293		–100.00%
5 Year Swaps	383		–100.00%
MMI Maxi	4,150	4,677	12.70%
CHICAGO BOARD OF TRADE	**1,070,397**	**1,251,720**	**16.94%**
Live Hogs (40,000#)	17,687	28,988	63.89%
Pork Bellies (40,000#)	7,470	6,015	–19.48%
Broilers	343	80	–76.68%
Live Cattle (40,000#)	71,173	62,913	–11.61%
Feeder Cattle (44,000)	10,829	8,770	–19.01%
Lumber	2,396	1,481	–38.19%
T–Bills (90–day)	47,823	31,094	–34.98%
Eurodollar (3–month)	895,755	1,495,020	66.90%
One Month LIBOR	21,758	44,164	102.98%
BP/DM Cross	245	0	–100.00%
DM/JY Cross (Old)	315	0	–100.00%
DM/JY Cross (New)		192	
DM/SF Cross	51	0	–100.00%
British Pound	24,941	29,099	16.67%
Canadian Dollar	27,203	28,128	3.40%
Deutschemark	54,198	66,474	22.65%
Japanese Yen	58,214	45,920	–21.12%
Swiss Franc	24,001	29,557	23.15%
Australian Dollar	1,497	3,115	108.08%
Nikkei 225	10,285	12,838	24.82%
S&P 500 Index	139,740	161,533	15.60%
S&P 400 Index		4,163	
Goldman Sachs Commodity Index		527	
CHICAGO MERCANTILE EXCHANGE	**1,415,924**	**2,060,071**	**45.49%**

	SEPTEMBER 1991	SEPTEMBER 1992	PERCENT CHANGE
Coffee "C"	43,065	57,031	32.43%
Sugar #11	101,953	66,339	−34.93%
Sugar #14	11,954	10,588	−11.43%
White Sugar		5	
Cocoa (10 M tons)	54,507	54,184	−0.59%
Brazil Diff Coffee		150	
Euro−Diff Coffee	0	0	
COFFEE SUGAR & COCOA EXCH	**211,479**	**188,297**	**−10.96%**
High Grade Copper	41,155	39,524	−3.96%
Silver (5,000 oz)	86,818	71,889	−17.20%
Gold (100 oz)	97,904	99,191	1.31%
Platinum		1,484	
Paladium		89	
COMMODITY EXCHANGE	**225,877**	**212,177**	**−6.07%**
Wheat	35,580	28,574	−19.69%
Grain Sorghum	20		−100.00%
Value Line Index	1,543	962	−37.65%
Mini Value Line	257	255	−0.78%
KANSAS CITY BOARD OF TRADE	**37,400**	**29,791**	**−20.34%**
Wheat (1,000 bu)	2,086	4,478	114.67%
Corn (1,000 bu)	11,614	11,123	−4.23%
Oats (1,000 bu)	71	197	177.46%
Soybeans (1,000 bu)	17,933	18,705	4.30%
Soybean Meal New	290	65	−77.59%
Live Cattle (20,000#)	270	252	−6.67%
Live Hogs (15,000#)	324	569	75.62%
Rice, Rough	1,897	1,366	−27.99%
New York Silver	878	1,247	42.03%
New York Gold	400	503	25.75%
Platinum	51	151	196.08%
T−Bonds ($50,000)	12,572	12,207	−2.90%
T−Bills ($500,000)	28	64	128.57%
T−Notes	0		
Eurodollars		35	
British Pound	389	874	124.68%
Swiss Franc	185	749	304.86%
Deutschemark	982	595	−39.41%
Japanese Yen	263	255	−3.04%
Canadian Dollar	35	56	60.00%
MIDAMERICA COMMODITY EXCH	**50,268**	**53,491**	**6.41%**

	SEPTEMBER 1991	SEPTEMBER 1992	PERCENT CHANGE
Wheat (5,000 bu)	12,299	12,097	−1.64%
White Wheat (5,000 bu)	123	408	231.71%
Oats	0	0	
MINNEAPOLIS GRAIN EXCHANGE	**12,422**	**12,505**	**0.67%**
5 Year U.S. Treasury Note	0	1,350	
2 Year U.S. Treasury Note	0	0	
Cotton	37,650	45,735	21.47%
Orange Juice, Fzn. Conc.	11,859	12,606	6.30%
European Currency Unit	11	8	−27.27%
U.S. Dollar Index	5,048	4,515	−10.56%
NEW YORK COTTON EXCHANGE	**54,568**	**64,214**	**17.68%**
NYSE Composite Index	5,043	5,085	0.83%
Cmdty Rsrch Bureau Index	1,107	1,181	6.68%
NEW YORK FUTURES EXCHANGE	**6,150**	**6,266**	**1.89%**
Palladium	4,012	2,958	−26.27%
Platinum	18,162	15,724	−13.42%
No. 2 Heating Oil, NY	138,316	120,258	−13.06%
Unleaded Reg Gas, NY	90,680	69,863	−22.96%
Crude Oil	288,566	300,520	4.14%
Sour Crude Oil		168	
Propane	2,145	3,250	51.52%
Gulf Coast Unleaded Gas		820	
Natural Gas	23,785	71,876	202.19%
NEW YORK MERCANTILE EXCHANGE	**565,666**	**585,437**	**3.50%**
British Pound		4	
Australian Dollar		45	
Deutschemark		1,254	
Swiss Franc			
French Franc		15,517	
Japanese Yen		114	
PHILADELPHIA BOARD OF TRADE		**16,934**	
TOTAL	3,650,151	4,463,969	22.30%